

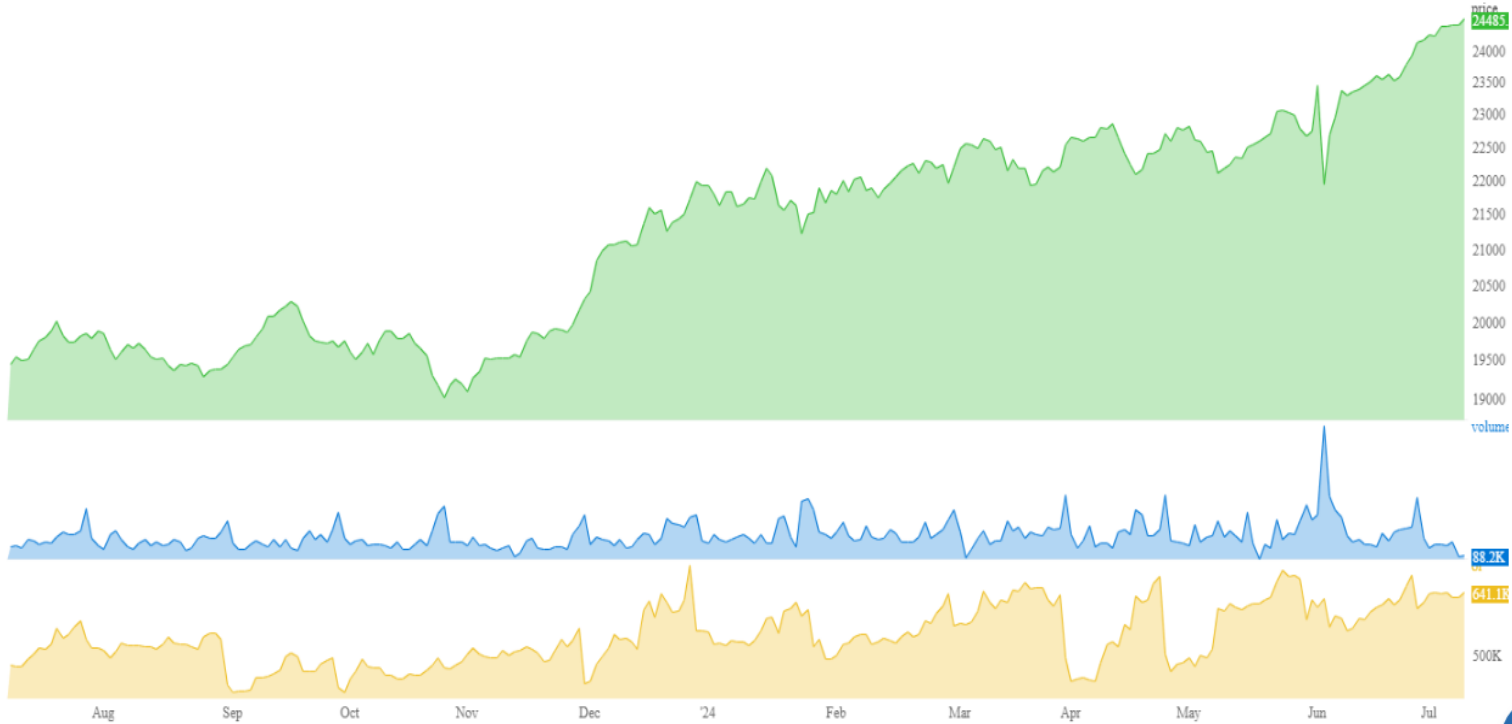
DERIVATIVE REPORT



Derivative Report

The data point is suggesting a hurdle at 24900 level

NIFTY 24485.65 +110.05 ▲ 0.5%



- The market is showing a Long Build-up indicated by the combined increase in Open Interest and price.
- The Nifty FII LS ratio has risen to 1.95 from the previous day's 1.36, suggesting that the FIIs are net buyers.
- The PCR has increased to 1.17 from the previous day's 1.04, indicating that PE writers are more aggressive than CE writers.
- There is significant open interest at 24900 CE and 24600 CE, while there is significant open interest at 24500 PE and 24400 PE, suggesting expectations for the market to trade in a wider range of 24400-24900 and a narrower range of 24500-24600. The VIX has increased to 14.18 from the previous 13.72, signifying a rise in volatility.
- The market is expected to move in a wider range of 24400-24900 and a narrower range of 24500-24600.

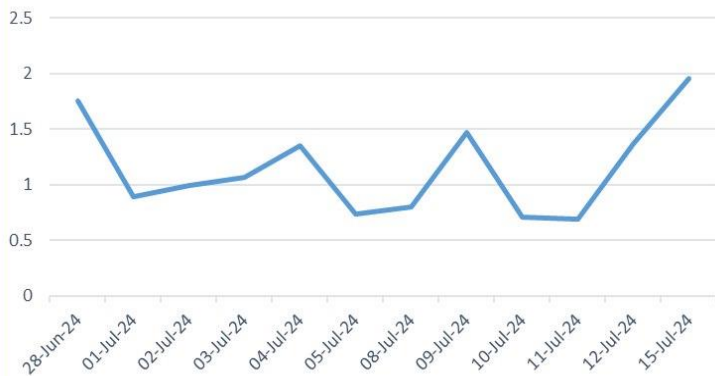
	SUPPORT	RESISTANCE
NIFTY 50	24500/24400	24900/23100

	ADVANCE	DECLINE	AD RATIO
NIFTY	34	15	2.26
NIFTY F&O	147	39	3.79

	PRICE	OI
Near	24621.7	14272525
Next	24736.3	1971100
Far	24859.4	330675

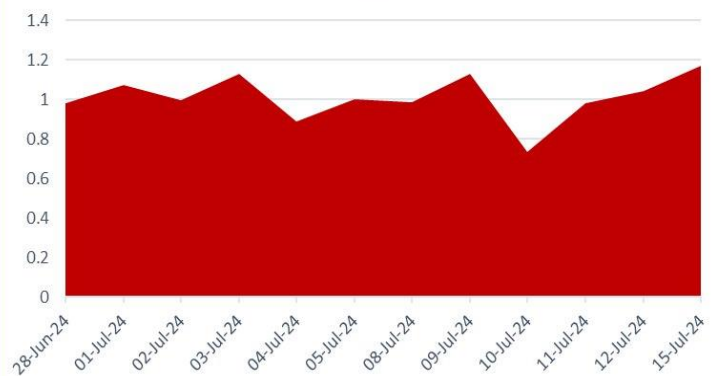
Derivative Report

Nifty FII LS Ratio



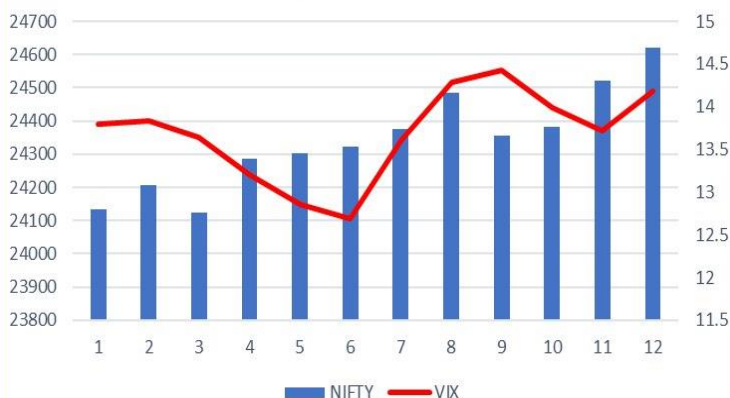
The current Long Short Ratio of Nifty FII's stands at 1.95, indicating an increase from 1.36 compared to the previous day. This suggests that FIIs are currently net buyers in the market.

PCR



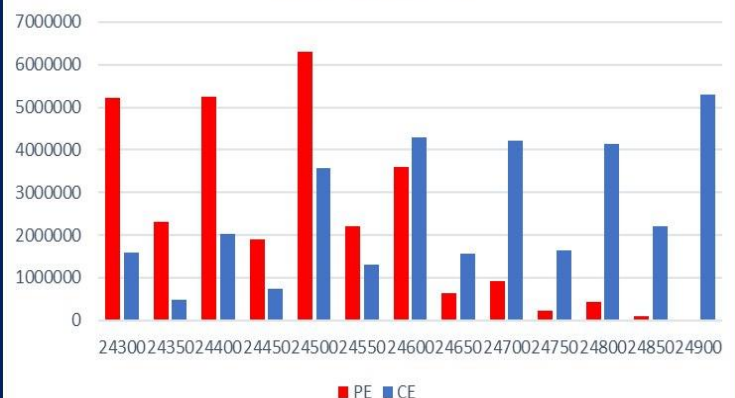
The Nifty PCR has risen from 1.04 to 1.17, suggesting that put option writers dominate call option writers, indicating that market participants anticipate the market to trade flat to positive.

Nifty & India VIX



VIX rising from 13.72 to 14.18 shows that volatility has increased. The current VIX level of 14.18 implies a potential movement of 0.89% in either direction (1 standard deviation).

Nifty Option OI



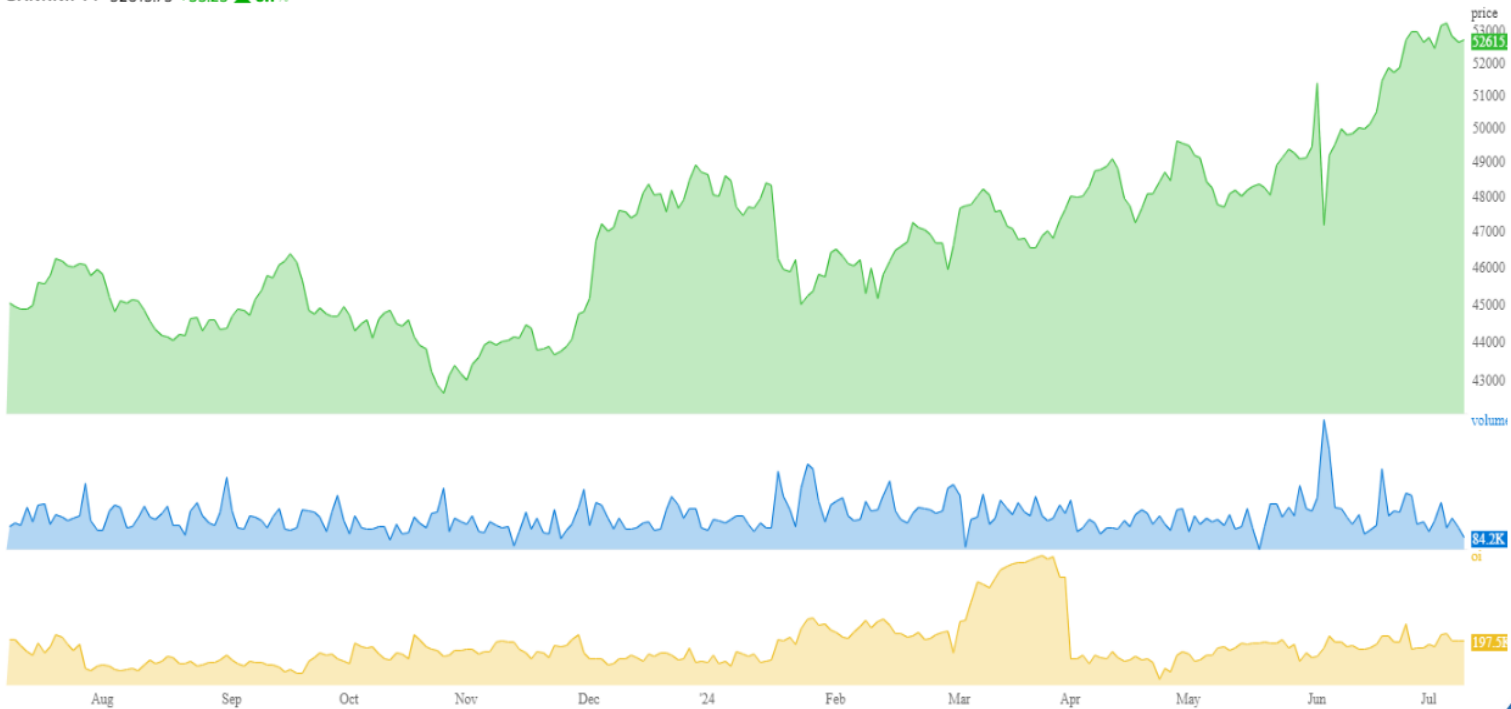
The level with the highest CE activity is 24900, followed by 24600, showing fresh Short Buildup. Short Covering was observed at 24500 and 24400 CE levels. On the PE side, the most activity was witnessed at 24500 and 24400 levels, indicating fresh Short Buildup.

Derivative Report



Bank Nifty at crucial level

BANKNIFTY 52615.75 +55.25 ▲ 0.1%



- The combination of increased open interest and rising prices suggests a buildup of long positions in the market. The BNF FII LS ratio is currently at 1.31, down from the previous day's 1.86, indicating that FIIs have squared off their long positions.
- The Put-Call Ratio (PCR) has risen to 1.13 from the previous day's 0.77, suggesting that put option writers are initiating new short positions. The highest call option (CE) activity is seen at 53000, indicating a fresh buildup of short positions, and at 52500, CE SC is observed. On the put option (PE) side, the highest open interest is observed at 52000 & 52500 levels, where a fresh short buildup was observed.
- It is expected that BNF will continue to trade above 52500 level as long as it respects the 52300 level.

	SUPPORT	RESISTANCE
BNF	52000/51750	53000/53350
	ADVANCE	DECLINE
BNF	7	5

	PRICE	OI
Near	52630.15	2177985
Next	52792	298860
Far	53077.45	63690

Derivative Report

BNF FII LS Ratio



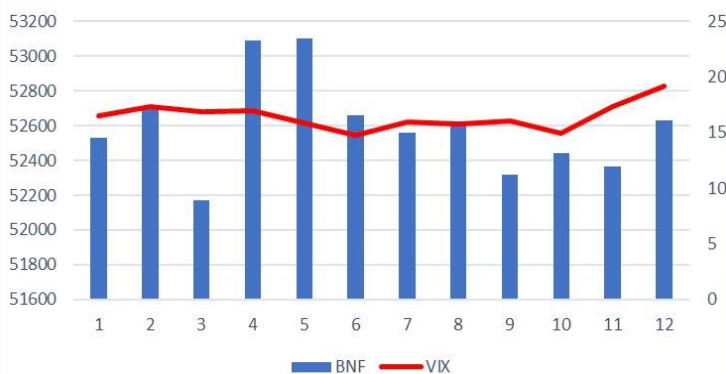
The Long Short ratio in BNF for FII has dropped from 1.86 to 1.31, suggesting that FII's have closed their long positions. Previously, there was a 65% open long position, and now there are approximately 56% long positions open in BNF.

PCR



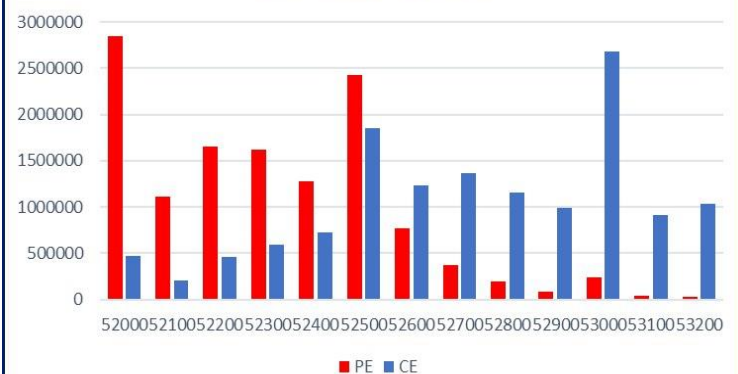
The BNF PCR has risen from 0.77 to 1.13, suggesting that PE writers are initiating new short positions.

BNF & BNF VIX



VIX rising signifies higher volatility. According to VIX, a 1 standard deviation change is likely to result in a 1.20% increase or decrease.

BNF Daily Option



The highest CE activity is observed at 53000, indicating fresh Short Buildup, and at 52500, CE SC is observed. On the PE side, the highest OI is observed at 52000 & 52500 levels where fresh Short Buildup was observed.

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